



# Portfolio Report

7/31/2016

## Account

WFT Liquidating Trust

Consolidated Account

## Chicago Office

### Headquarters

70 West Madison Street | Suite 2400

Chicago, Illinois 60602

Phone: (312) 368-1442

## Milwaukee Office

### Red Granite Growth Group

309 North Water Street | Suite 315

Milwaukee, WI 53202

Phone: (414) 326-3200

## St. Louis Offices

### MVP Group

501 North Broadway | 8th Floor

St. Louis, MO 63102

Phone: (314) 342-7400

### FAMCO Group

8235 Forsyth Boulevard | Suite 725

St. Louis, MO 63105

Phone: (314) 446-6700

# Portfolio Overview

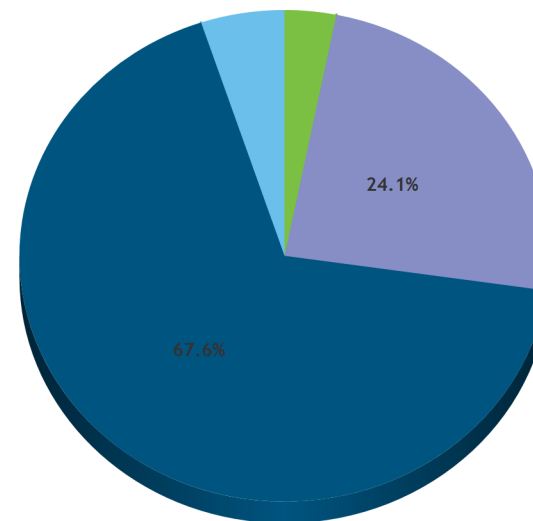
WFT Liquidating Trust  
Consolidated Account

Gross of Fees | US Dollar  
6/30/2016 - 7/31/2016

## Activity Summary

	Month to Date	Quarter to Date	Year to Date
<b>Beginning Value</b>	<b>39,601,221.17</b>	<b>39,601,221.17</b>	<b>40,347,523.37</b>
Beginning Accrued Interest	185,608.19	185,608.19	192,344.81
Net Contributions/Withdrawals	-500,000.00	-500,000.00	-2,885,859.78
Realized Gains/Losses	23,302.05	23,302.05	140,141.93
Change in Unrealized Gains/Losses	229,114.24	229,114.24	1,277,570.80
Net Income/Expenses	71,250.10	71,250.10	632,263.16
Amortization/Accretion	-9,890.42	-9,890.42	-96,642.34
Change in Accrued Interest	30,584.21	30,584.21	23,847.59
<b>Ending Value</b>	<b>39,414,997.14</b>	<b>39,414,997.14</b>	<b>39,414,997.14</b>
Ending Accrued Interest	216,192.40	216,192.40	216,192.40
<b>Total</b>	<b>39,631,189.54</b>	<b>39,631,189.54</b>	<b>39,631,189.54</b>

## Portfolio Allocation by Asset Class



Asset Class	Market Value	Assets (%)	Yield (%)
Cash and Equiv.	1,241,800.95	3.1	0.5
Equity	9,560,982.62	24.1	3.1
Fixed Income	26,807,751.74	67.6	1.5
Other	2,020,654.23	5.1	0.0
<b>Total</b>	<b>39,631,189.54</b>	<b>100.0</b>	<b>1.8</b>

# Performance Overview

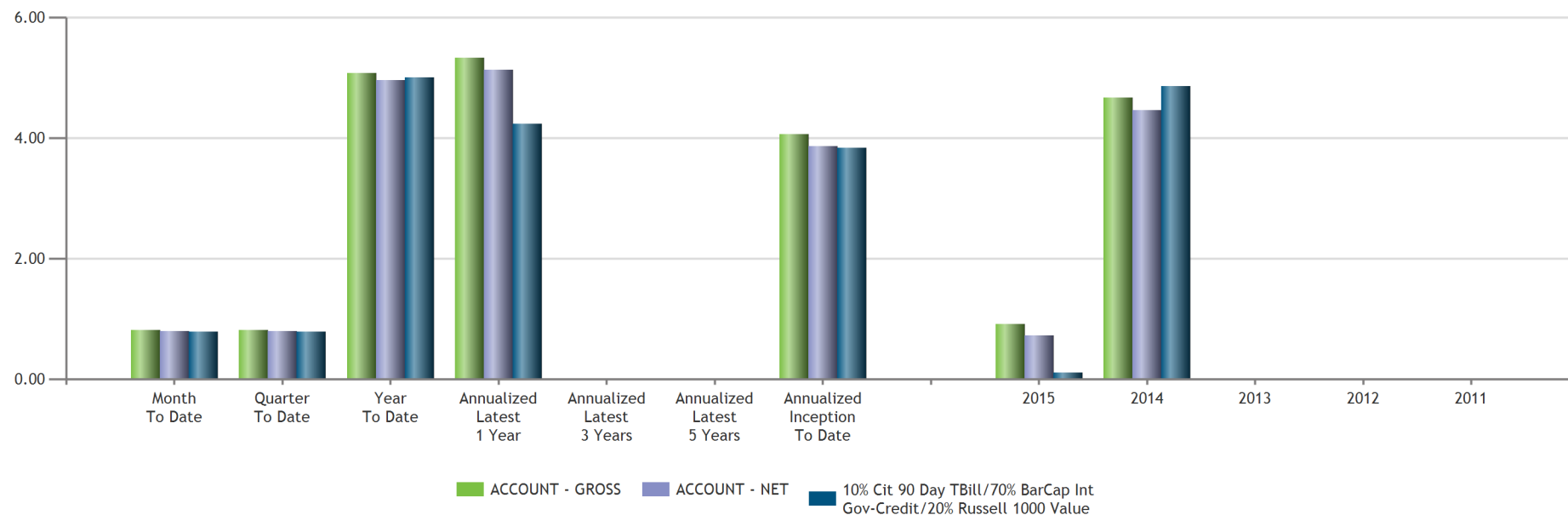
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## Performance History Time Weighted Returns (%)

Inception (10/31/2013) to Date

Asset Class	Month To Date	Quarter To Date	Year To Date	Annualized Latest 1 Year	Annualized Latest 3 Years	Annualized Latest 5 Years	Annualized Inception To Date	2015	2014	2013	2012	2011
Equity	2.55	2.55	9.40	8.42			8.91	-1.58	12.58			
Fixed Income	0.30	0.30	4.25	4.46			2.69	1.27	2.55			
Other	0.00	0.00	1.44	6.02			7.76	6.83	12.41			
<b>ACCOUNT - GROSS</b>	<b>0.81</b>	<b>0.81</b>	<b>5.07</b>	<b>5.33</b>			<b>4.06</b>	<b>0.92</b>	<b>4.66</b>			
<b>ACCOUNT - NET</b>	<b>0.79</b>	<b>0.79</b>	<b>4.96</b>	<b>5.13</b>			<b>3.86</b>	<b>0.72</b>	<b>4.46</b>			
10% Cit 90 Day TBill/70% BarCap Int Gov-Credit/20% Russell 1000 Value	0.78	0.78	5.00	4.23			3.84	0.11	4.85			
Citi 90 Day TBill	0.02	0.02	0.14	0.16			0.08	0.03	0.03			
Bar Cap Int Gov/Credit	0.28	0.28	4.36	4.25			2.87	1.07	3.13			
Russell 1000 Value	2.90	2.90	9.38	5.38			8.70	-3.83	13.45			

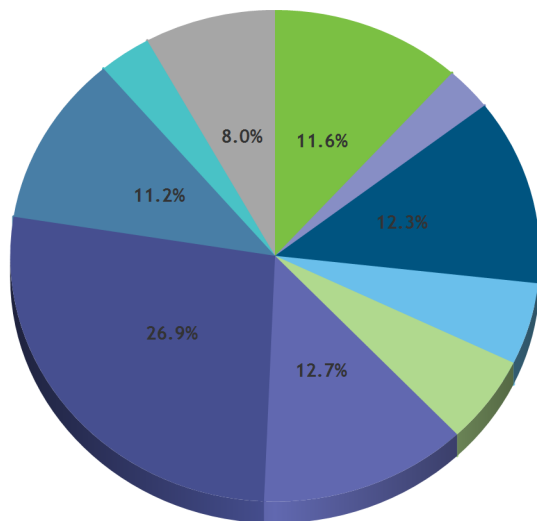


# Equity Overview

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US Dollar  
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## Portfolio Holdings by Industry Sector

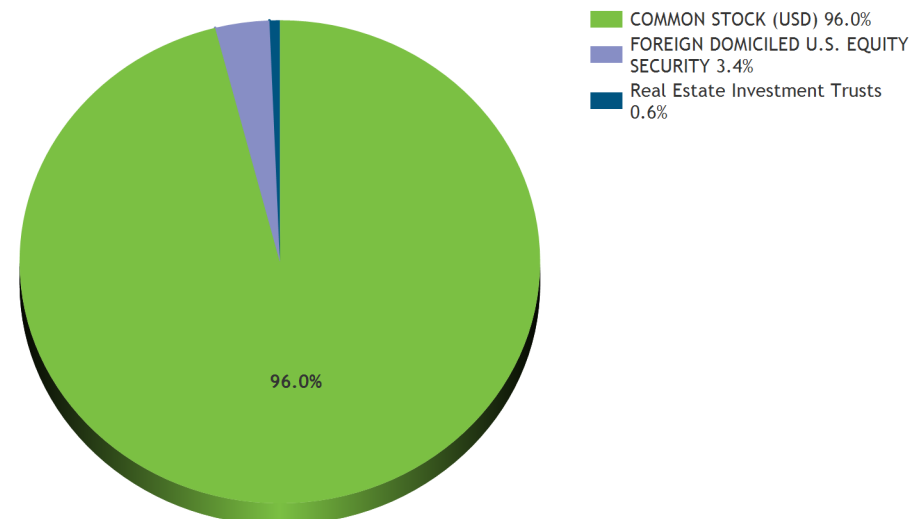


Industry Sector	Market Value	% Equity	% Assets
Energy	1,113,304.32	11.6	2.8
Materials	275,151.43	2.9	0.7
Industrials	1,172,580.35	12.3	3.0
Consumer Discretionary	514,412.88	5.4	1.3
Consumer Staples	551,803.64	5.8	1.4
Health Care	1,217,009.37	12.7	3.1
Financials	2,569,689.98	26.9	6.5
Information Technology	1,074,693.71	11.2	2.7
Telecommunication Services	306,234.48	3.2	0.8
Utilities	766,102.46	8.0	1.9
<b>Equity Total</b>	<b>9,560,982.62</b>	<b>100.0</b>	<b>24.3</b>

## Top 10 Equity Holdings

Symbol	Security	Market Value	% Equity
JNJ	JOHNSON & JOHNSON COM	428,912.75	4.5
XOM	EXXON MOBIL CORP COM	415,574.40	4.3
WFC	WELLS FARGO & CO NEW COM	380,450.07	4.0
LMT	LOCKHEED MARTIN CORP COM	351,041.97	3.7
CVX	CHEVRON CORP NEW COM	327,526.08	3.4
PFE	PFIZER INC COM	320,758.55	3.4
CSCO	CISCO SYS INC COM	305,300.00	3.2
GE	GENERAL ELECTRIC CO COM	278,609.58	2.9
EIX	EDISON INTL COM	267,115.76	2.8
JPM	JPMORGAN CHASE & CO COM	261,445.39	2.7
<b>Top 10 Holdings Total</b>		<b>3,336,734.55</b>	<b>34.9</b>

## Equity Allocation by Security Type



# Fixed Income Overview

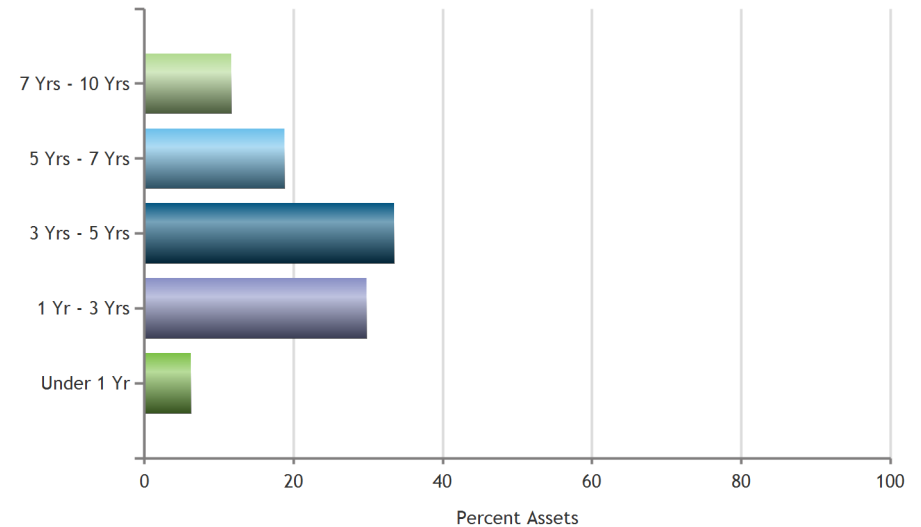
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## Distribution by Maturity

Maturity	Number	Market Value	% FI Holdings	Average % YTM	Average Coupon	Average Duration
Under 1 Yr	5	1,198,458.95	4.5	0.9	3.807%	0.3
1 Yr - 3 Yrs	25	6,348,204.51	23.9	1.3	2.321%	1.7
3 Yrs - 5 Yrs	19	5,898,558.23	22.2	1.0	3.018%	3.7
5 Yrs - 7 Yrs	13	4,322,021.05	16.3	1.7	2.833%	5.1
7 Yrs - 10 Yrs	21	5,306,003.75	20.0	2.0	2.883%	7.3
Over 10 Yrs	16	3,518,312.85	13.2	2.1	3.625%	4.1

## Distribution by Duration



## Weighted Averages

Average Yield to Mat/Call (%)	1.51
Average Maturity (years)	6.03
Average Coupon (%)	2.91
Average Duration	4.05
Average Moody Rating	Aa3
Average S&P Rating	A+
Average Fitch Rating	AA-

## Distribution by S&P Rating

S&P Rating	Number	Market Value	% FI Holdings	Average % YTM	Average Coupon	Average Duration
AAA	8	2,388,084.70	9.0	1.2	1.311%	2.3
AA+	19	13,007,334.11	48.9	1.1	2.589%	4.4
AA	3	240,619.20	0.9	2.2	2.616%	3.0
AA-	3	343,440.20	1.3	1.2	1.725%	1.7
A+	2	317,792.00	1.2	2.1	2.925%	6.8
A	8	1,059,448.70	4.0	2.0	3.394%	3.9
A-	8	1,359,166.56	5.1	1.8	4.393%	3.9
BBB+	20	2,902,395.74	10.9	2.2	4.151%	4.8
BBB	15	2,204,385.00	8.3	2.3	3.920%	4.3
BBB-	5	805,147.45	3.0	3.1	3.832%	6.2
NA	6	1,295,264.26	4.9	1.7	2.206%	2.5
NR	2	668,481.43	2.5	1.7	3.341%	1.6

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Quantity	CUSIP/ Ticker	Description	Du ra tion (%)	Yield on Cost (%)	Yield to Mat/Call (%)	Adjusted Total Cost/ Unit Cost	Market Value/ Price	Assets (%)	Unrealized Gain/Loss	Accrued	Estimated Annual Income	Moody's Rating	S & P Rating
<b>CASH AND EQUIV.</b>													
<b>CASH AND EQUIVALENTS</b>													
	DIVACC	DIVIDEND ACCRUAL				7,490.12 0.00	7,490.12 0.00	0.0			0		
	CASH	MONEY FUND				721,141.86 0.00	721,141.86 0.00	1.8			0		
					<b>0.00</b>	<b>728,631.98</b>	<b>728,631.98</b>	<b>1.8</b>		<b>0.00</b>	<b>0</b>		
<b>REPURCHASE AGREEMENT</b>													
513,169	COASTAL	CS - REPURCHASE AGREEMENT		1.15	1.15	513,168.97 1.00	513,168.97 1.00	1.3	0.00		5,901		
				<b>1.15</b>	<b>1.15</b>	<b>513,168.97</b>	<b>513,168.97</b>	<b>1.3</b>	<b>0.00</b>	<b>0.00</b>	<b>5,901</b>		
<b>EQUITY</b>													
<b>COMMON STOCK (USD)</b>													
2,668	ABT	ABBOTT LABS COM				109,719.03 41.12	119,393.00 44.75	0.3	9,673.97		2,561		
1,149	ABBV	ABBVIE INC COM				72,775.35 63.34	76,098.27 66.23	0.2	3,322.92		2,620		
1,472	AFL	AFLAC INC COM				97,009.52 65.90	106,396.16 72.28	0.3	9,386.64		2,296		
3,424	AEE	AMEREN CORP COM				147,557.86 43.10	179,554.56 52.44	0.5	31,996.70		5,821		
2,786	AFG	AMERICAN FINL GROUP INC OHIO C				167,960.51 60.29	203,656.60 73.10	0.5	35,696.09		3,120		
6,822	NLY	ANNALY CAP MGMT INC COM				78,899.48 11.57	74,905.56 10.98	0.2	-3,993.92		8,186		
2,494	AIV	APARTMENT INVT & MGMT CO CL A				88,106.95 35.33	114,649.18 45.97	0.3	26,542.23		2,993		
1,336	AAPL	APPLE INC COM				108,962.21 81.56	139,224.56 104.21	0.4	30,262.35		3,046		
2,621	T	AT&T INC COM				90,342.83 34.47	113,463.09 43.29	0.3	23,120.26		5,032		
1,803	BBT	BB&T CORP COM				68,732.89 38.12	66,476.61 36.87	0.2	-2,256.28		1,947		
1,200	BA	BOEING CO COM				148,101.95 123.42	160,392.00 133.66	0.4	12,290.05		5,232		
2,363	CA	CA INC COM				72,301.95 30.60	81,877.95 34.65	0.2	9,576.00		2,363		
1,728	CCL	CARNIVAL CORP PAIRED CTF				83,427.58 48.28	80,732.16 46.72	0.2	-2,695.42		2,419		
3,196	CVX	CHEVRON CORP NEW COM				354,986.71 111.07	327,526.08 102.48	0.8	-27,460.63		13,679		
5,444	CIM	CHIMERA INVT CORP COM NEW				83,804.92 15.39	91,350.32 16.78	0.2	7,545.40		10,452		

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10,000	CSCO	CISCO SYS INC COM			269,869.48	305,300.00	0.8	35,430.52		8,400		
					26.99	30.53						
3,464	COH	COACH INC COM			144,794.72	149,333.04	0.4	4,538.32		4,676		
					41.80	43.11						
4,615	COP	CONOCOPHILLIPS COM			342,921.14	188,384.30	0.5	-154,536.84		4,615		
					74.31	40.82						
1,330	DOW	DOW CHEM CO COM			66,057.81	71,381.10	0.2	5,323.29		2,447		
					49.67	53.67						
1,619	DPS	DR PEPPER SNAPPLE GROUP INC CO			96,194.46	159,487.69	0.4	63,293.23		3,108		
					59.42	98.51						
3,906	DRE	DUKE REALTY CORP COM NEW			83,351.66	112,453.74	0.3	29,102.08		2,812		
					21.34	28.79						
1,652	ETN	EATON CORP PLC SHS			101,801.22	104,753.32	0.3	2,952.10		3,634		
					61.62	63.41						
3,452	EIX	EDISON INTL COM			184,035.64	267,115.76	0.7	83,080.12		5,765		
					53.31	77.38						
1,957	EMR	EMERSON ELEC CO COM			102,044.05	109,396.30	0.3	7,352.25		3,718		
					52.14	55.90						
4,672	XOM	EXXON MOBIL CORP COM			418,109.00	415,574.40	1.0	-2,534.60		14,016		
					89.49	88.95						
8,779	FITB	FIFTH THIRD BANCORP COM			173,584.80	166,625.42	0.4	-6,959.38		4,565		
					19.77	18.98						
3,923	FE	FIRSTENERGY CORP COM			137,311.24	136,991.16	0.3	-320.08		5,649		
					35.00	34.92						
1,666	GATX	GATX CORP			79,371.94	74,520.18	0.2	-4,851.76				
					47.64	44.73						
8,947	GE	GENERAL ELECTRIC CO COM			225,093.71	278,609.58	0.7	53,515.87		8,231		
					25.16	31.14						
2,336	HP	HELMERICH & PAYNE INC COM			153,119.88	144,761.92	0.4	-8,357.96		6,424		
					65.55	61.97						
4,440	INTC	INTEL CORP COM			138,964.01	154,778.40	0.4	15,814.39		4,618		
					31.30	34.86						
2,365	IP	INTL PAPER CO COM			101,301.79	108,340.65	0.3	7,038.86		3,784		
					42.83	45.81						
3,425	JNJ	JOHNSON & JOHNSON COM			318,348.94	428,912.75	1.1	110,563.81		10,960		
					92.95	125.23						
4,087	JPM	JPMORGAN CHASE & CO COM			224,724.98	261,445.39	0.7	36,720.41		7,193		
					54.99	63.97						
798	KMB	KIMBERLY CLARK CORP COM			77,893.11	103,380.90	0.3	25,487.79		2,937		
					97.61	129.55						
1,919	LDOS	LEIDOS HLDGS INC COM			82,305.20	95,969.19	0.2	13,663.99		2,456		
					42.89	50.01						
1,216	LLY	LILLY ELI & CO COM			62,805.52	100,794.24	0.3	37,988.72		2,432		
					51.65	82.89						
1,389	LMT	LOCKHEED MARTIN CORP COM			214,037.83	351,041.97	0.9	137,004.14		9,167		
					154.09	252.73						
1,268	LYB	LYONDELLBASELL INDUSTRIES N V			115,249.74	95,429.68	0.2	-19,820.06		3,956		
					90.89	75.26						

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2,273	MAC	MACERICH CO COM				145,256.34 63.91	202,842.52 89.24	0.5	57,586.18		6,183		
2,916	MRK	MERCK & CO INC NEW COM				166,477.27 57.09	171,052.56 58.66	0.4	4,575.29		5,365		
2,002	MSFT	MICROSOFT CORP COM				106,984.00 53.44	113,473.36 56.68	0.3	6,489.36		2,883		
1,261	PRK	PARK NATL CORP COM				109,025.08 86.46	112,884.72 89.52	0.3	3,859.64		4,741		
8,695	PFE	PFIZER INC COM				261,785.94 30.11	320,758.55 36.89	0.8	58,972.61		9,738		
4,838	PPL	PPL CORP COM				162,753.20 33.64	182,440.98 37.71	0.5	19,687.78		7,305		
1,137	PG	PROCTER & GAMBLE CO COM				93,605.85 82.33	97,315.83 85.59	0.2	3,709.98		3,015		
8,195	RGC	REGAL ENTMT GROUP CL A				171,450.95 20.92	192,746.40 23.52	0.5	21,295.45		7,212		
2,550	STI	SUNTRUST BKS INC COM				112,551.90 44.14	107,839.50 42.29	0.3	-4,712.40		2,448		
1,216	TGT	TARGET CORP COM				100,105.60 82.32	91,601.28 75.33	0.2	-8,504.32		2,724		
2,639	TXN	TEXAS INSTRS INC COM				110,403.52 41.84	184,070.25 69.75	0.5	73,666.73		4,011		
2,391	USB	US BANCORP DEL COM NEW				91,562.16 38.29	100,828.47 42.17	0.3	9,266.31		2,439		
3,479	VZ	VERIZON COMMUNICATIONS IN				170,869.84 49.11	192,771.39 55.41	0.5	21,901.55		7,863		
2,626	WMT	WAL-MART STORES INC COM				185,880.36 70.78	191,619.22 72.97	0.5	5,738.86		5,252		
4,132	WRI	WEINGARTEN RLTY INVS SH BEN IN				130,709.56 31.63	178,461.08 43.19	0.5	47,751.52		5,702		
7,931	WFC	WELLS FARGO & CO NEW COM				351,980.37 44.38	380,450.07 47.97	1.0	28,469.70		11,897		
1,546	WMB	WILLIAMS COS INC DEL COM				70,562.96 45.64	37,057.62 23.97	0.1	-33,505.34		3,958		
			<b>0.00</b>			<b>8,227,946.49</b>	<b>9,178,690.98</b>	<b>23.2</b>	<b>950,744.49</b>	<b>0.00</b>	<b>290,070</b>		
<b>FOREIGN DOMICILED U.S. EQUITY SECURITY</b>													
1,814	CB	CHUBB LTD				185,732.63 102.39	227,221.64 125.26	0.6	41,489.01		1,215		
1,401	CPA	COPA HOLDINGS SA CL A				123,664.82 88.27	93,867.00 67.00	0.2	-29,797.82		4,707		
			<b>0.00</b>			<b>309,397.45</b>	<b>321,088.64</b>	<b>0.8</b>	<b>11,691.19</b>	<b>0.00</b>	<b>5,923</b>		
<b>Real Estate Investment Trusts</b>													
3,450	HST	HOST HOTELS & RESORTS INC COM				55,045.44 15.96	61,203.00 17.74	0.2	6,157.56		2,760		B-
			<b>0.00</b>			<b>55,045.44</b>	<b>61,203.00</b>	<b>0.2</b>	<b>6,157.56</b>	<b>0.00</b>	<b>2,760</b>		



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<b>EQUITY TOTAL</b>				<b>0.00</b>	<b>0.00</b>	<b>8,592,389.39</b>	<b>9,560,982.62</b>	<b>24.1</b>	<b>968,593.23</b>	<b>0.00</b>	<b>298,753</b>		
<b>FIXED INCOME</b>													
<b>ASSET BACKED</b>													
305,000	161571GC2	CHASE ISSUANCE TRUST DTD 10/31	0.8	1.10	1.10	305,524.22 100.17	305,087.54 100.03	0.8	-436.69	136.91	3,081	Aaa	AAA
345,000	161571GJ7	CHASE ISSUANCE TRUST DTD 1/27/	1.0	1.14	1.14	345,583.39 100.17	345,420.21 100.12	0.9	-163.18	176.33	3,968	Aaa	AAA
655,000	17305EFN0	CITIBANK CCIT 2014-A2	1.1	1.20	1.20	653,722.85 99.81	655,413.76 100.06	1.7	1,690.91	2,950.78	6,681	Aaa	AAA
149,342	80283GAE4	SANTANDER DRIVE AUTO 2013-3	0.9	1.91	1.91	148,916.41 99.71	149,683.44 100.23	0.4	767.03	120.14	2,703		AAA
180,000	80281CAF2	SANTANDER DRIVE AUTO RECEIVABL	1.0	1.87	1.87	180,316.39 100.18	180,894.78 100.50	0.5	578.39	180.00	4,050	Aaa	NA
100,000	03065CAE9	AMERICREDIT AUTO RECV 2013-4	1.2	2.14	2.14	101,926.57 101.93	101,058.88 101.06	0.3	-867.69	173.78	2,720	Aaa	AA
225,000	03065EAF2	AMERICREDIT AUTO RECV 2013-5	1.5	2.13	2.13	226,021.31 100.45	227,127.15 100.95	0.6	1,105.84	329.19	5,153	Aaa	NR
85,000	03064LAE0	AMERICREDIT AUTOMOBILE RECEIV	1.8	2.33	2.33	84,944.47 99.93	85,560.32 100.66	0.2	615.85	116.76	1,828	AHe	AA
260,000	254683BL8	DISCOVER CARD EXECUTION NOTE T	1.8	1.50	1.50	260,091.21 100.04	261,027.00 100.40	0.7	935.79	160.62	3,614	Aaa	AAA
140,000	80283YAF2	SANTANDER DRIVE AUTO 2014-4	1.8	2.47	2.47	140,042.61 100.03	141,574.30 101.12	0.4	1,531.69	161.78	3,640	Aaa	A
		Accrued Interest					4,506.28	0.0			37,436		
			<b>1.2</b>	<b>1.54</b>	<b>1.54</b>	<b>2,447,089.43</b>	<b>2,457,353.66</b>	<b>6.2</b>	<b>5,757.95</b>	<b>4,506.28</b>	<b>37,436</b>		
<b>CORPORATE BONDS (USD)</b>													
130,000	446438RE5	HUNTINGTON NATL BK 1.35% DUE 0	0.0	0.67	0.67	130,001.48 100.00	130,000.00 100.00	0.3	-1.48	872.63	1,755	A3	BBB+
215,000	421915EG0	HEALTH CARE PPTY INVS INC NT 6	0.1	1.69	1.69	216,271.58 100.59	216,186.80 100.55	0.5	-84.78	5,117.00	13,545	Baa2	BBB
230,000	316773CF5	FIFTH THIRD BANCORP	0.5	1.49	1.49	233,615.58 101.57	234,105.50 101.79	0.6	489.92	557.11	12,535	Baa1	BBB
120,000	031162BQ2	AMGEN INC	0.8	1.11	1.11	120,563.17 100.47	120,954.00 100.80	0.3	390.83	538.33	2,550	Baa1	A
135,000	843646an0	SOUTHERN PWR CO	1.3	1.25	1.25	135,070.83 100.05	136,068.12 100.79	0.3	997.29	416.25	2,498	Baa1	BBB+
130,000	89236TCA1	TOYOTA MOTOR CRED	1.4	1.07	1.07	129,844.40 99.88	130,700.70 100.54	0.3	856.30	99.49	1,885	Aa3	AA-
120,000	92976WBH8	WACHOVIA CORP GLOBAL MTN	1.4	1.22	1.22	127,350.61 106.13	128,042.88 106.70	0.3	692.27	3,450.00	6,900	A2	A
85,000	166764AV2	CHEVRON CORP NEW 1.365% DUE 03	1.6	1.05	1.05	85,000.00 100.00	85,420.75 100.50	0.2	420.75	480.21	1,160	Aa2	AA-
130,000	7591EPAJ9	REGIONS FINL CORP 2% 05/15/201	1.7	1.83	1.83	129,195.12 99.38	130,386.10 100.30	0.3	1,190.98	548.89	2,600	Baa3	BBB

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120,000	487836BE7	KELLOGG CO	1.8	1.35	1.35	123,018.49 102.52	124,052.40 103.38	0.3	1,033.91	758.33	3,900	Baa2	BBB
125,000	961214CC5	WESTPAC BKG CORP 2.25% DUE 07-	2.0	1.31	1.31	125,722.34 100.58	127,318.75 101.86	0.3	1,596.41		2,813	Aa2	AA-
225,000	59156RAR9	METLIFE INC	1.9	1.33	1.33	246,349.57 109.49	249,752.25 111.00	0.6	3,402.68	7,072.64	15,338	A3	A-
125,000	05574LPT9	BNP PARIBAS / BNP PARIBAS US D	2.0	1.54	1.54	126,365.94 101.09	127,913.75 102.33	0.3	1,547.81	1,509.38	3,375	A1	A
125,000	501044CW9	KROGER CO	2.3	1.33	1.33	124,917.08 99.93	127,805.25 102.24	0.3	2,888.17	127.78	2,875	Baa1	BBB
205,000	38141EA25	GOLDMAN SACHS GROUP INC 7.5	2.3	1.78	1.78	228,677.08 111.55	233,949.49 114.12	0.6	5,272.40	7,089.58	15,375	A3	BBB+
110,000	06051GDZ9	BANK AMER CORP	2.6	1.88	1.88	124,368.85 113.06	127,360.20 115.78	0.3	2,991.35	1,397.92	8,388	Baa1	BBB+
215,000	61747YCJ2	MORGAN STANLEY	2.9	1.86	1.86	231,939.12 107.88	239,578.80 111.43	0.6	7,639.68	4,300.00	12,094	A3	BBB+
210,000	10112RAQ7	BOSTON PPTYS LTD PARTNERSHIP	2.9	1.69	1.69	229,779.55 109.42	237,262.20 112.98	0.6	7,482.65	3,632.71	12,338	Baa2	A-
165,000	02209SAT0	ALTRIA GROUP INC 2.625% DUE 01	3.3	1.34	1.34	164,908.80 99.94	172,115.63 104.31	0.4	7,206.82	204.53	4,331	A3	A-
110,000	29379VAF0	ENTERPRISE PRODS 5.25% DUE 01-	3.2	1.94	1.94	117,903.43 107.18	122,250.70 111.14	0.3	4,347.27		5,775	Baa1	BBB+
120,000	4042Q1AE7	HSBC BK USA N A GLOBAL	3.6	2.63	2.63	127,361.00 106.13	130,321.20 108.60	0.3	2,960.20	2,551.25	5,850	A1	A
135,000	58013mex8	MCDONALDS CORP MED TERM NT BE	4.1	1.65	1.65	135,104.49 100.08	141,193.80 104.59	0.4	6,089.31	536.25	3,713	Baa1	BBB+
130,000	7591EPAK6	REGIONS FINL CORP NEW	4.1	2.42	2.42	131,912.44 101.47	134,312.10 103.32	0.3	2,399.66	1,999.11	4,160	Baa3	BBB
135,000	037833BS8	Apple Inc	4.3	1.52	1.52	136,928.12 101.43	139,292.87 103.18	0.4	2,364.75	1,333.13	3,038	Aa1	AA+
130,000	867914BK8	SUNTRUST BANKS INC	4.3	1.90	1.90	130,086.34 100.07	135,670.60 104.36	0.3	5,584.26	1,549.89	3,770	Baa1	BBB+
115,000	49326EED1	KEYCORP MEDIUM TERM SR NTS BOO	4.1	2.05	2.05	123,769.67 107.63	130,452.55 113.44	0.3	6,682.88	2,069.04	5,865	Baa1	BBB+
130,000	06406FAB9	BANK NEW YORK MELLON CORP	4.5	1.69	1.69	129,941.98 99.96	132,115.10 101.63	0.3	2,173.12	658.85	2,665	A1	A
135,000	0258M0EB1	AMERICAN EXPRESS CR CORP MTNBE	4.3	1.75	1.75	135,197.41 100.15	137,868.75 102.13	0.3	2,671.34	725.63	3,038	A2	A-
115,000	46625HHZ6	JPMORGAN CHASE	4.3	2.10	2.10	121,599.44 105.74	128,089.53 111.38	0.3	6,490.09	1,196.72	5,319	A3	A-
125,000	126650ct5	CVS HEALTH CORP	4.6	1.71	1.71	124,664.90 99.73	127,409.88 101.93	0.3	2,744.98	486.98	2,656	Baa1	BBB+
135,000	37045xbm7	GENERAL MTRS FINL CO INC	4.5	2.87	2.87	135,826.20 100.61	137,016.90 101.49	0.3	1,190.70	312.00	4,320	Ba1	BBB-
130,000	871829ba4	SYSCO CORP	4.6	1.94	1.94	131,557.81 101.20	133,434.34 102.64	0.3	1,876.53	144.44	3,250	A3	BBB+
125,000	345397VU4	FORD MOTOR CREDIT CO LLC	4.3	2.59	2.59	138,161.14 110.53	144,157.50 115.33	0.4	5,996.36	3,651.48	7,344	Baa2	BBB

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141,000	26884AAZ6	ERP OPER LTD PARTNERSHIP	4.8	2.03	2.03	148,310.01 105.18	159,534.45 113.15	0.4	11,224.44	833.27	6,521	Baa1	A-
220,000	084423AS1	BERKLEY W R CORP 4.625 DUE 03-	4.9	2.77	2.77	228,153.46 103.71	241,144.20 109.61	0.6	12,990.74	3,843.89	10,175	Baa2	BBB+
130,000	651639an6	NEWMONT MINING CORP	5.0	2.57	2.57	131,963.57 101.51	136,281.60 104.83	0.3	4,318.03	1,718.89	4,550	Baa2	BBB
255,000	254709AJ7	DISCOVER FINL SVCS 3.85% 11/21	5.5	3.33	3.33	250,215.00 98.12	262,453.65 102.92	0.7	12,238.65	1,908.96	9,818	Ba1	BBB-
175,000	92826CAC6	VISA INC	5.8	1.85	1.85	174,777.12 99.87	184,964.50 105.69	0.5	10,187.38	626.11	4,900	A1	A+
130,000	035242AL0	ANHEUSER-BUSCH INBEV FIN	5.8	2.39	2.39	129,605.97 99.70	137,074.60 105.44	0.3	7,468.63	2,204.58	4,290	A3	A-
195,000	140420NB2	CAPITAL ONE BK USA NATL ASSN G	5.8	2.85	2.85	188,559.86 96.70	201,089.85 103.12	0.5	12,529.99	3,034.69	6,581	Baa1	BBB
130,000	651229AV8	NEWELL RUBBERMAID INC	5.7	2.69	2.69	131,147.44 100.88	138,928.40 106.87	0.4	7,780.96	1,668.33	5,005	Baa3	BBB-
135,000	94106lbd0	WASTE MGMT INC DEL	6.2	2.11	2.11	134,976.97 99.98	137,469.15 101.83	0.3	2,492.18	675.00	3,240	Baa2	A-
55,000	88167aad3	TEVA PHARMACEUTICAL FI	6.3	2.53	2.53	54,817.14 99.67	55,954.25 101.74	0.1	1,137.11	42.78	1,540	Baa2	BBB
125,000	00206RDC3	AT&T INC	6.5	2.89	2.89	128,870.76 103.10	138,336.25 110.67	0.3	9,465.49	1,838.72	5,563	Baa1	BBB+
135,000	30219gak4	EXPRESS SCRIPTS HLDG CO	6.9	2.83	2.83	132,906.75 98.45	141,347.70 104.70	0.4	8,440.95	603.75	4,725	Baa2	BBB+
135,000	260543CJ0	DOW CHEM CO	7.0	2.64	2.64	131,081.78 97.10	143,464.50 106.27	0.4	12,382.72	1,575.00	4,725	Baa2	BBB
30,000	29379VBE2	ENTERPRISE PRODUCTS OPER 3.7	7.2	3.18	3.18	30,459.85 101.53	31,272.30 104.24	0.1	812.45	518.75	1,125	Baa1	BBB+
135,000	91913yas9	VALERO ENERGY CORP NEW	7.3	3.47	3.47	132,596.98 98.22	136,794.15 101.33	0.3	4,197.17	1,861.50	4,928	Baa2	BBB
130,000	98956PAF9	ZIMMER BIOMET HLDGS INC	7.4	2.88	2.88	129,745.08 99.80	136,587.10 105.07	0.3	6,842.02	1,538.33	4,615	Baa3	BBB
130,000	887317AW5	TIME WARNER INC 3.6% DUE 07-15	7.7	2.61	2.61	126,941.45 97.65	140,167.30 107.82	0.4	13,225.85	208.00	4,680	Baa2	BBB
130,000	06051gfs3	BANK AMER CORP	7.5	2.95	2.95	130,752.19 100.58	139,399.00 107.23	0.4	8,646.81	2,518.75	5,038	Baa1	BBB+
130,000	151020AS3	CELGENE CORP	7.5	2.80	2.80	128,935.16 99.18	141,037.00 108.49	0.4	12,101.84	2,322.85	5,038	Baa2	BBB+
125,000	00206rct7	AT&T INC	7.8	3.04	3.04	131,344.82 105.08	136,116.25 108.89	0.3	4,771.43	2,463.54	5,156	Baa1	BBB+
120,000	37045xbg0	GENERAL MTRS FINL CO INC	7.5	3.79	3.79	133,063.55 110.89	133,986.00 111.66	0.3	922.45	2,625.00	6,300	Ba1	BBB-
130,000	375558BF9	GILEAD SCIENCES INC	8.0	2.57	2.57	129,504.98 99.62	141,824.67 109.10	0.4	12,319.69	1,977.08	4,745	A3	A
125,000	91324PCV2	UNITEDHEALTH GROUP INC	8.2	2.37	2.37	125,545.08 100.44	132,827.50 106.26	0.3	7,282.42	1,679.17	3,875	A3	A+
135,000	31428XBF2	FEDEX CORP	8.2	2.55	2.55	135,227.44 100.17	143,040.60 105.96	0.4	7,813.16	1,547.81	4,388	Baa2	BBB

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130,000	674599CH6	OCCIDENTAL PETE CORP DEL	8.2	2.79	2.79	133,697.50 102.84	136,702.80 105.16	0.3	3,005.30	1,436.50	4,420	A3	A
135,000	741503az9	Priceline Group	8.2	3.02	3.02	134,743.83 99.81	141,590.57 104.88	0.4	6,846.73	918.00	4,860	Baa1	BBB+
130,000	60871rag5	MOLSON COORS BREWING CO	8.6	2.75	2.75	130,361.03 100.28	132,762.50 102.13	0.3	2,401.47	260.00	3,900	Baa3	BBB-
135,000	92343vdd3	VERIZON COMMUNICATIONS IN	8.8	2.64	2.64	134,656.08 99.75	134,784.00 99.84	0.3	127.92		3,544	Baa1	BBB+
		Accrued Interest					97,836.78	0.2			325,257		
			<b>4.5</b>	<b>2.15</b>	<b>2.16</b>	<b>8,685,934.85</b>	<b>9,087,330.98</b>	<b>22.9</b>	<b>303,559.36</b>	<b>97,836.78</b>	<b>325,257</b>		
<b>COMMERCIAL MORTGAGE BACKED</b>													
430,000	3137A7JU5	FHLMC REMIC SERIES K-701	1.7	1.49	1.49	459,696.88 106.91	441,354.28 102.64	1.1	-18,342.60	1,391.05	16,693	NA	NR
530,000	3137AKKC4	FHLMC REMIC SERIES K-705	2.6	1.66	1.66	541,842.19 102.23	541,554.85 102.18	1.4	-287.34	1,017.16	12,206	Aaa	NA
375,000	3137AQT24	FHLMC REMIC SERIES K-708	2.9	1.74	1.74	382,690.43 102.05	382,654.88 102.04	1.0	-35.56	665.63	7,988	NA	NA
75,000	3137ARPY6	FHLMC REMIC SERIES K-710	3.1	1.80	1.80	74,906.25 99.88	76,220.84 101.63	0.2	1,314.59	117.69	1,412	NA	NA
		Accrued Interest					3,191.52	0.0			38,298		
			<b>2.4</b>	<b>1.63</b>	<b>1.64</b>	<b>1,459,135.75</b>	<b>1,444,976.36</b>	<b>3.6</b>	<b>-17,350.91</b>	<b>3,191.52</b>	<b>38,298</b>		
<b>MUNICIPAL BONDS (USD)</b>													
130,000	64971WA42	NEW YORK N Y CITY TRANSITIONAL	6.0	1.76	1.76	130,309.50 100.24	134,316.00 103.32	0.3	4,006.50	1,287.36	2,990	Aa1	AAA
50,000	605581gs0	MISSISSIPPI ST	8.0	2.20	2.20	50,000.00 100.00	54,000.00 108.00	0.1	4,000.00	394.88	1,580	Aa2	AA
		Accrued Interest					1,682.24	0.0			4,570		
			<b>6.5</b>	<b>1.88</b>	<b>1.88</b>	<b>180,309.50</b>	<b>189,998.24</b>	<b>0.5</b>	<b>8,006.50</b>	<b>1,682.24</b>	<b>4,570</b>		
<b>GOVERNMENT BONDS (USD)</b>													
495,000	912828LP3	UNITED STATES TREAS NTS DTD 00	0.2	0.31	0.31	496,998.41 100.40	497,212.65 100.45	1.3	214.24	4,950.00	14,850	Aaa	AA+
745,000	912828PA2	UNITED STATES TREAS NTS	1.1	0.61	0.61	752,666.28 101.03	755,914.25 101.47	1.9	3,247.97	4,656.25	13,969	Aaa	AA+
1,050,000	912828RH5	UNITED STATES TREAS NTS	2.1	0.69	0.69	1,055,075.50 100.48	1,065,424.50 101.47	2.7	10,349.00	4,812.50	14,438	Aaa	AA+
2,210,000	912828MP2	UNITED STATES TREAS NTS DTD 00	3.3	0.85	0.85	2,376,981.65 107.56	2,423,486.00 109.66	6.1	46,504.35	36,754.91	80,113	Aaa	AA+
2,270,000	912828RC6	UNITED STATES TREAS NTS	4.7	1.06	1.06	2,322,845.37 102.33	2,388,652.90 105.23	6.0	65,807.53	22,130.94	48,238	Aaa	AA+
1,905,000	912828VS6	UNITED STATES TREAS NTS DTD 08	6.4	1.27	1.27	1,992,060.32 104.57	2,062,905.45 108.29	5.2	70,845.13	21,849.93	47,625	Aaa	AA+
155,000	912828G38	UNITED STATES TREAS NTS DTD 11	7.6	1.38	1.38	159,935.44 103.18	165,504.82 106.78	0.4	5,569.37	729.72	3,488	Aaa	AA+

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765,000	912828P46	UNITED STATES TREAS NTS Accrued Interest	8.8	1.46	1.46	773,296.12 101.08	776,337.30 101.48	2.0	3,041.18	5,703.35	12,431	Aaa	AA+
			<b>4.3</b>	<b>0.98</b>	<b>0.98</b>	<b>9,929,859.09</b>	<b>10,237,025.47</b>	<b>25.8</b>	<b>205,578.77</b>	<b>101,587.60</b>	<b>235,150</b>		
<b>TREASURY INFLATION PROTECTED SECURITY (TIPS)</b>													
784,676	912828K33	UNITED STATES TREAS NTS	3.7		(1.03)	788,902.82 100.54	819,073.10 104.38	2.1	30,170.27	286.75	981	Aaa	AA+
268,575	912828Q60	UNITED STATES TREAS NTS Accrued Interest	4.7		(0.58)	272,625.63 101.51	277,614.20 103.37	0.7	4,988.57	98.15	336	Aaa	Aaa
			<b>4.0</b>	<b>(0.92)</b>	<b>(0.92)</b>	<b>1,061,528.45</b>	<b>1,097,072.19</b>	<b>2.8</b>	<b>35,158.84</b>	<b>384.90</b>	<b>1,317</b>		
<b>MORTGAGE BACKED</b>													
1,553	31411DWE5	FNMA PASS-THRU LNG 30 YEAR	3.2	1.58	1.58	1,691.04 108.89	1,745.83 112.42	0.0	54.79	7.12	85	Aaa	AA+
1,450	3128KUS73	FHLMC PC GOLD COMB 30	3.0	1.82	1.82	1,582.75 109.15	1,662.61 114.66	0.0	79.87	7.25	87	NA	NA
350,340	31416BK72	FNMA PASS-THRU LNG 30 YEAR	3.0	1.38	1.38	392,013.88 111.90	395,993.56 113.03	1.0	3,979.68	1,605.72	19,269	Aaa	AA+
190	31371NWX9	FNMA PASS-THRU LNG 30 YEAR	3.0	1.42	1.42	207.13 108.76	213.94 112.33	0.0	6.80	0.87	10	Aaa	AA+
138,974	3128m97f3	FHLMC PC GOLD COMB 30	4.1	2.72	2.72	154,825.53 111.41	155,954.69 112.22	0.4	1,129.17	636.96	7,644	Aaa	AA+
126,696	3138ENG29	FNMA PASS-THRU LNG 30 YEAR	3.4	1.78	1.78	142,652.18 112.59	142,299.02 112.32	0.4	-353.17	580.69	6,968	Aaa	AA+
249,204	3128MJS35	FHLMC PC GOLD COMB 30	5.8	2.54	2.54	256,212.81 102.81	259,522.55 104.14	0.7	3,309.74	623.01	7,476	AA+	Aaa
490,244	3138X0Y36	FN AU1629	6.0	2.62	2.64	501,733.96 102.34	511,615.44 104.36	1.3	9,881.47	1,184.76	14,707	Aaa	AA+
477,342	3138WGG65	FN AS6520	6.2	3.04	3.06	498,225.36 104.38	504,192.13 105.63	1.3	5,966.77	1,345.84	16,707	Aaa	AA+
		Accrued Interest					5,992.22	0.0			72,954		
			<b>5.1</b>	<b>2.41</b>	<b>2.42</b>	<b>1,949,144.64</b>	<b>1,979,191.99</b>	<b>5.0</b>	<b>24,055.12</b>	<b>5,992.22</b>	<b>72,954</b>		
<b>FHLMC (USD)</b>													
61,765	3128m76q4	FHLMC PC GOLD COMB 30	4.2	2.76	2.76	68,655.78 111.16	69,524.15 112.56	0.2	868.37	283.09	3,397	Aaa	AA+
117,066	3128m7ax4	FHLMC PC GOLD COMB 30 Accrued Interest	3.0	1.59	1.59	130,016.44 111.06	131,991.53 112.75	0.3	1,975.09	536.55	6,439	Aaa	AA+
			<b>3.4</b>	<b>2.00</b>	<b>2.00</b>	<b>198,672.22</b>	<b>202,335.32</b>	<b>0.5</b>	<b>2,843.46</b>	<b>819.64</b>	<b>9,836</b>		

# Portfolio Appraisal

WFT Liquidating Trust  
Consolidated Account

US Dollar  
As of Date - 7/31/2016

Quantity	CUSIP/ Ticker	Description	Du ra tion	Yield on Cost (%)	Yield to Mat/Call (%)	Adjusted Total Cost/ Unit Cost	Market Value/ Price	Assets (%)	Unrealized Gain/Loss	Accrued	Estimated Annual Income	Moody's Rating	S & P Rating
<b>CMO (USD)</b>													
110,000	3137AQVW5	FHLMC REMIC SERIES K-709	3.0	1.77	1.77	112,303.13 102.09	112,276.31 102.07	0.3	-26.82	191.22	2,295	NA	NA
		Accrued Interest					191.22	0.0			2,295		
			<b>3.0</b>	<b>1.77</b>	<b>1.77</b>	<b>112,303.13</b>	<b>112,467.52</b>	<b>0.3</b>	<b>-26.82</b>	<b>191.22</b>	<b>2,295</b>		
<b>FIXED INCOME TOTAL</b>			<b>4.0</b>	<b>1.51</b>	<b>1.51</b>	<b>26,023,977.07</b>	<b>26,807,751.74</b>	<b>67.6</b>	<b>567,582.27</b>	<b>216,192.40</b>	<b>727,112</b>		
<b>OTHER</b>													
<b>OTHER ASSETS (USD)</b>													
300,321	ASIAENT	ASIA ENT III ONSHR LP(EST.VAL)				300,321.00 10.00	300,321.00 10.00	0.8	0.00		0		
467,789	EUROPE	EUROPE ENTERPRISE III(EST.VAL)				467,789.01 10.00	467,789.01 10.00	1.2	0.00		0		
636,115	PRIVEQ	PRIV EQUITY PTRS III (EST.VAL)				636,114.96 10.00	636,114.96 10.00	1.6	0.00		0		
370	SSBREC	SSB RECOVERY FD (EST.VAL)				369.60 10.00	369.60 10.00	0.0	0.00		0		
394,862	STEPSTONE	STEPSTONE MASTERS V F(EST.VAL)				394,862.06 10.00	394,862.06 10.00	1.0	0.00		0		
221,198	STEPSTONEM	STEPSTONE MEZZ PART1(EST.VAL)				221,197.60 10.00	221,197.60 10.00	0.6	0.00		0		
						<b>0.00</b>	<b>2,020,654.23</b>	<b>2,020,654.23</b>	<b>5.1</b>	<b>0.00</b>	<b>0.00</b>	<b>0</b>	
<b>OTHER TOTAL</b>				<b>0.00</b>	<b>0.00</b>	<b>2,020,654.23</b>	<b>2,020,654.23</b>	<b>5.1</b>	<b>0.00</b>	<b>0.00</b>	<b>0</b>		
<b>TOTAL PORTFOLIO</b>			<b>3.6</b>	<b>1.05</b>	<b>1.04</b>	<b>37,878,821.64</b>	<b>39,631,189.54</b>	<b>100.0</b>	<b>1,536,175.50</b>	<b>216,192.40</b>	<b>1,031,766</b>		

# Transaction Summary

WFT Liquidating Trust  
Consolidated Account

US Dollar  
7/1/2016 - 7/31/2016

## Purchases

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commision	SEC Fee	Net Amount
7/8/2016	7/11/2016	125,000	912828P46	UNITED STATES TREAS NTS 1.625% Due 02-15-26	BOAF	102.07	127,578.13			127,578.13
7/8/2016	7/11/2016	245,000	912828VS6	UNITED STATES TREAS NTS DTD 08/15/2013 2.5% DUE 08-15-2023 REG 2.500% Due 08-15-23	ARBORF	108.75	266,437.50			266,437.50
7/8/2016	7/11/2016	225,000	912828RC6	UNITED STATES TREAS NTS 2.125% Due 08-15-21	ARBORF	105.55	237,480.46			237,480.46
7/11/2016	7/14/2016	100,000	37045xbm7	GENERAL MTRS FINL CO INC 3.200% Due 07-06-21	FSTB	100.61	100,610.00			100,610.00
7/11/2016	7/14/2016	35,000	37045xbm7	GENERAL MTRS FINL CO INC 3.200% Due 07-06-21	SUN	100.65	35,224.70			35,224.70
7/18/2016	7/21/2016	55,000	88167aad3	TEVA PHARMACEUTICAL FIN III BV 2.800% Due 07-21-23	HSBC	99.67	54,816.30			54,816.30
7/19/2016	7/22/2016	130,000	912828P46	UNITED STATES TREAS NTS 1.625% Due 02-15-26	BOAF	100.67	130,868.36			130,868.36
7/21/2016	7/26/2016	120,000	37045xbg0	GENERAL MTRS FINL CO INC 5.250% Due 03-01-26	BARC_m a	110.92	133,094.40			133,094.40
7/25/2016	7/25/2016	16,072	STEPSTONEM	STEPSTONE MEZZ PART1(EST.VAL)		10.00	16,071.59			16,071.59
7/27/2016	8/1/2016	115,000	912828P46	UNITED STATES TREAS NTS 1.625% Due 02-15-26	BOA_bb	100.68	115,781.64			115,781.64
7/27/2016	8/1/2016	135,000	92343vdd3	VERIZON COMMUNICATIONS INC 2.625% Due 08-15-26	BOA_bb	99.75	134,655.75			134,655.75
7/29/2016	7/29/2016	8,365	PRIVEQ	PRIV EQUITY PTRS III(EST.VAL)		10.00	8,364.51			8,364.51
<b>Total Purchases</b>							<b>1,360,983.34</b>	<b>0.00</b>	<b>0.00</b>	<b>1,360,983.34</b>

## Sales

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commision	SEC Fee	Net Amount
7/1/2016	7/1/2016	100,000	COASTAL	CS - REPURCHASE AGREEMENT		1.00	100,000.00			100,000.00
7/8/2016	7/8/2016	100,000	COASTAL	CS - REPURCHASE AGREEMENT		1.00	100,000.00			100,000.00
7/8/2016	7/11/2016	450,000	912828LP3	UNITED STATES TREAS NTS DTD 00254 3% DUE09-30-2016 REG 3.000% Due 09-30-16	DBF	100.59	452,619.14			452,619.14

# Transaction Summary

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US Dollar  
7/1/2016 - 7/31/2016

## Sales

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Broker	Price	Principal	Commision	SEC Fee	Net Amount
7/11/2016	7/14/2016	100,000	912828RC6	UNITED STATES TREAS NTS 2.125% Due 08-15-21	MSDWF	105.35	105,347.66			105,347.66
7/11/2016	7/14/2016	35,000	912828RC6	UNITED STATES TREAS NTS 2.125% Due 08-15-21	CITIGLOB F	105.36	36,875.78			36,875.78
7/18/2016	7/21/2016	55,000	912828VS6	UNITED STATES TREAS NTS DTD 08/15/2013 2.5% DUE 08-15-2023 REG 2.500% Due 08-15-23	DBF	107.45	59,097.07			59,097.07
7/19/2016	7/22/2016	130,000	00817YAW8	AETNA INC 3.200% Due 06-15-26	GOLDMA N_ma	101.81	132,349.10			132,349.10
7/21/2016	7/26/2016	120,000	912828G38	UNITED STATES TREAS NTS DTD 11/15/2014 2.25% DUE 11-15-2024 REG 2.250% Due 11-15-24	DB_bb	105.95	127,129.69			127,129.69
7/22/2016	7/22/2016	71,097	ASIAENT	ASIA ENT III ONSHR LP(EST.VAL)		10.00	71,097.00			71,097.00
7/27/2016	8/1/2016	115,000	20826FAQ9	CONOCOPHILLIPS CO 4.950% Due 03-15-26	MORGAN S_ma	112.22	129,046.10			129,046.10
7/27/2016	8/1/2016	135,000	912828P46	UNITED STATES TREAS NTS 1.625% Due 02-15-26	BOA_bb	101.03	136,381.64			136,381.64
<b>Total Sales</b>							<b>1,449,943.18</b>	<b>0.00</b>	<b>0.00</b>	<b>1,449,943.18</b>

## Dividends

Ex-Date	Pay-Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
7/1/2016	7/21/2016	CB	CHUBB LTD	1.00	1,251.66	1,251.66
7/1/2016	7/31/2016	JPM	JPMORGAN CHASE & CO COM	1.00	1,961.76	1,961.76
7/5/2016	7/27/2016	CSCO	CISCO SYS INC COM	1.00	2,600.00	2,600.00
7/6/2016	8/1/2016	T	AT&T INC COM	1.00	1,258.08	1,258.08
7/6/2016	8/1/2016	VZ	VERIZON COMMUNICATIONS INC COM	1.00	1,965.64	1,965.64
7/7/2016	7/14/2016	NLY	ANNALY CAP MGMT INC COM	1.00	244.71	244.71
7/13/2016	8/15/2016	ABT	ABBOTT LABS COM	1.00	693.68	693.68
7/13/2016	8/15/2016	ABBV	ABBVIE INC COM	1.00	654.93	654.93
7/13/2016	7/25/2016	AFG	AMERICAN FINL GROUP INC OHIO COM	1.00	780.08	780.08



# Transaction Summary

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US Dollar  
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## Dividends

Ex-Date	Pay-Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
7/20/2016	8/15/2016	PG	PROCTER & GAMBLE CO COM	1.00	761.22	761.22
7/21/2016	9/1/2016	COP	CONOCOPHILLIPS COM	1.00	1,153.75	1,153.75
7/28/2016	8/15/2016	TXN	TEXAS INSTRS INC COM	1.00	1,002.82	1,002.82
<b>Total Dividends</b>					<b>14,328.33</b>	<b>14,328.33</b>

## Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
7/1/2016	7/1/2016	3128MJS35	FHLMC PC GOLD COMB 30 3.000% Due 07-01-43	100.00	630.74	630.74
7/1/2016	7/1/2016	3128m7ax4	FHLMC PC GOLD COMB 30 5.500% Due 01-01-39	100.00	547.42	547.42
7/1/2016	7/1/2016	3128m97f3	FHLMC PC GOLD COMB 30 5.500% Due 06-01-41	100.00	654.88	654.88
7/1/2016	7/1/2016	3128m76q4	FHLMC PC GOLD COMB 30 5.500% Due 10-01-38	100.00	290.93	290.93
7/1/2016	7/1/2016	3128KUS73	FHLMC PC GOLD COMB 30 6.000% Due 08-01-37	100.00	7.28	7.28
7/1/2016	7/1/2016	3137A7JU5	FHLMC REMIC SERIES K-701 3.882% Due 11-25-17	100.00	1,391.05	1,391.05
7/1/2016	7/1/2016	3137AKKC4	FHLMC REMIC SERIES K-705 2.303% Due 09-25-18	100.00	1,017.16	1,017.16
7/1/2016	7/1/2016	3137AQT24	FHLMC REMIC SERIES K-708 2.130% Due 01-25-19	100.00	665.62	665.62
7/1/2016	7/1/2016	3137AQVW5	FHLMC REMIC SERIES K-709 2.086% Due 03-25-19	100.00	191.22	191.22
7/1/2016	7/1/2016	3137ARPY6	FHLMC REMIC SERIES K-710 1.883% Due 05-25-19	100.00	117.69	117.69
7/1/2016	7/1/2016	3138WGG65	FN AS6520 3.500% Due 01-01-46	100.00	1,414.46	1,414.46

# Transaction Summary

WFT Liquidating Trust  
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US Dollar  
7/1/2016 - 7/31/2016

## Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
7/1/2016	7/1/2016	3138X0Y36	FN AU1629 3.000% Due 07-01-43	100.00	1,243.57	1,243.57
7/1/2016	7/1/2016	31416BK72	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 06-01-38	100.00	1,645.32	1,645.32
7/1/2016	7/1/2016	31371NWX9	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 07-01-38	100.00	1.13	1.13
7/1/2016	7/1/2016	3138ENG29	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 09-01-41	100.00	596.04	596.04
7/1/2016	7/1/2016	31411DWE5	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 11-01-36	100.00	7.56	7.56
7/5/2016	7/5/2016	COASTAL	CS - REPURCHASE AGREEMENT	1.00	804.84	804.84
7/8/2016	7/8/2016	03065CAE9	AMERICREDIT AUTO RECV 2013-4 2.720% Due 09-09-19	100.00	226.67	226.67
7/8/2016	7/8/2016	03065EAF2	AMERICREDIT AUTO RECV 2013-5 2.290% Due 11-08-19	100.00	429.37	429.37
7/8/2016	7/8/2016	03064LAE0	AMERICREDIT AUTOMOBILE RECEIVABL ABS 2.15% 03/09/2020 2.150% Due 03-09-20	100.00	152.29	152.29
7/12/2016	7/12/2016	89236TCA1	TOYOTA MOTOR CRED 1.450% Due 01-12-18	100.00	942.50	942.50
7/14/2016	7/14/2016	02209SAT0	ALTRIA GROUP INC 2.625% DUE 01-14-2020 2.625% Due 01-14-20	100.00	2,165.63	2,165.63
7/15/2016	7/15/2016	161571GJ7	CHASE ISSUANCE TRUST DTD 1/27/2014 1.15000% 1/15/2019 1.150% Due 01-15-19	100.00	330.62	330.62
7/15/2016	7/15/2016	161571GC2	CHASE ISSUANCE TRUST DTD 10/31/2013 1.01000% 10/15/2018 1.010% Due 10-15-18	100.00	256.71	256.71
7/15/2016	7/15/2016	254683BL8	DISCOVER CARD EXECUTION NOTE TRUST DTD 10/16/2014 1.39000% 4/15/2020 1.390% Due 04-15-20	100.00	301.15	301.15
7/15/2016	7/15/2016	316773CF5	FIFTH THIRD BANCORP 5.450% Due 01-15-17	100.00	6,267.50	6,267.50

# Transaction Summary

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US Dollar  
7/1/2016 - 7/31/2016

## Interest

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
7/15/2016	7/15/2016	501044CW9	KROGER CO 2.300% Due 01-15-19	100.00	1,437.50	1,437.50
7/15/2016	7/15/2016	80283GAE4	SANTANDER DRIVE AUTO 2013-3 1.810% Due 04-15-19	100.00	245.57	245.57
7/15/2016	7/15/2016	80283YAF2	SANTANDER DRIVE AUTO 2014-4 2.600% Due 11-16-20	100.00	303.34	303.34
7/15/2016	7/15/2016	80281CAF2	SANTANDER DRIVE AUTO RECEIVABLES ABS CL C 2.25% 06/17/2019 2.250% Due 06-17-19	100.00	337.51	337.51
7/15/2016	7/15/2016	871829ba4	SYSCO CORP 2.500% Due 07-15-21	100.00	938.89	938.89
7/15/2016	7/15/2016	887317AW5	TIME WARNER INC 3.6% DUE 07-15- 2025 3.600% Due 07-15-25	100.00	2,340.00	2,340.00
7/25/2016	7/25/2016	STEPSTONEM	STEPSTONE MEZZ PART1(EST.VAL)	10.00	16,071.59	16,071.59
7/29/2016	7/29/2016	CASH	MONEY FUND	1.00	1.45	1.45
7/29/2016	7/29/2016	PRIVEQ	PRIV EQUITY PTRS III(EST.VAL)	10.00	8,364.51	8,364.51
7/30/2016	8/1/2016	961214CC5	WESTPAC BKG CORP 2.25% DUE 07-30 -2018 2.250% Due 07-30-18	100.00	1,406.25	1,406.25
7/31/2016	8/5/2016	29379VAF0	ENTERPRISE PRODS 5.25% DUE 01-31- 2020 5.250% Due 01-31-20	100.00	2,887.50	2,887.50
7/31/2016	8/1/2016	CASH	MONEY FUND	1.00	101.65	101.65
<b>Total Interest</b>					<b>56,735.11</b>	<b>56,735.11</b>

## Principal Payments

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
7/1/2016	7/1/2016	3,092	3128MJS35	FHLMC PC GOLD COMB 30 3.000% Due 07-01-43	100.00	3,092.37	3,092.37
7/1/2016	7/1/2016	2,370	3128m7ax4	FHLMC PC GOLD COMB 30 5.500% Due 01-01-39	100.00	2,370.28	2,370.28

# Transaction Summary

WFT Liquidating Trust  
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US Dollar  
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## Principal Payments

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
7/1/2016	7/1/2016	3,908	3128m97f3	FHLMC PC GOLD COMB 30 5.500% Due 06-01-41	100.00	3,908.31	3,908.31
7/1/2016	7/1/2016	1,711	3128m76q4	FHLMC PC GOLD COMB 30 5.500% Due 10-01-38	100.00	1,711.29	1,711.29
7/1/2016	7/1/2016	5	3128KUS73	FHLMC PC GOLD COMB 30 6.000% Due 08-01-37	100.00	4.62	4.62
7/1/2016	7/1/2016	7,617	3138WGG65	FN AS6520 3.500% Due 01-01-46	100.00	7,616.92	7,616.92
7/1/2016	7/1/2016	7,185	3138X0Y36	FN AU1629 3.000% Due 07-01-43	100.00	7,185.18	7,185.18
7/1/2016	7/1/2016	8,640	31416BK72	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 06-01-38	100.00	8,640.07	8,640.07
7/1/2016	7/1/2016	5	31371NWX9	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 07-01-38	100.00	5.05	5.05
7/1/2016	7/1/2016	3,349	3138ENG29	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 09-01-41	100.00	3,348.94	3,348.94
7/1/2016	7/1/2016	4	31411DWE5	FNMA PASS-THRU LNG 30 YEAR 5.500% Due 11-01-36	100.00	3.81	3.81
7/15/2016	7/15/2016	13,469	80283GAE4	SANTANDER DRIVE AUTO 2013-3 1.810% Due 04-15-19	100.00	13,468.85	13,468.85
<b>Total Principal Payments</b>						<b>51,355.69</b>	<b>51,355.69</b>

## Expenses

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
7/1/2016	7/1/2016	manfee	manfee\accrual	1.00	18,425.89	18,425.89
<b>Total Expenses</b>					<b>18,425.89</b>	<b>18,425.89</b>

## Contributions

Trade Date	Settle Date	Quantity	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
7/1/2016	7/1/2016	1,666	GATX	GATX CORP	43.97	73,254.02	73,254.02
<b>Total Contributions</b>						<b>73,254.02</b>	<b>73,254.02</b>

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US Dollar  
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## Withdrawals

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Total Amount
7/1/2016	7/1/2016	1,666 GMT	GATX CORP COM	43.97	73,254.02	73,254.02
7/1/2016	7/1/2016	CASH	MONEY FUND	1.00	100,000.00	100,000.00
7/8/2016	7/8/2016	CASH	MONEY FUND	1.00	100,000.00	100,000.00
7/15/2016	7/15/2016	CASH	MONEY FUND	1.00	100,000.00	100,000.00
7/22/2016	7/22/2016	CASH	MONEY FUND	1.00	100,000.00	100,000.00
7/29/2016	7/29/2016	CASH	MONEY FUND	1.00	100,000.00	100,000.00
<b>Total Withdrawals</b>					<b>573,254.02</b>	<b>573,254.02</b>

## Purchased Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
7/8/2016	7/11/2016	912828P46	UNITED STATES TREAS NTS 1.625% Due 02-15-26	100.00	-820.31	-820.31
7/8/2016	7/11/2016	912828VS6	UNITED STATES TREAS NTS DTD 08/15/2013 2.5% DUE 08-15-2023 REG 2.500% Due 08-15-23	100.00	-2,473.56	-2,473.56
7/8/2016	7/11/2016	912828RC6	UNITED STATES TREAS NTS 2.125% Due 08-15-21	100.00	-1,930.89	-1,930.89
7/11/2016	7/14/2016	37045xbm7	GENERAL MTRS FINL CO INC 3.200% Due 07-06-21	100.00	-108.00	-108.00
7/18/2016	7/21/2016	88167aad3	TEVA PHARMACEUTICAL FIN III BV 2.800% Due 07-21-23		0.00	0.00
7/19/2016	7/22/2016	912828P46	UNITED STATES TREAS NTS 1.625% Due 02-15-26	100.00	-916.96	-916.96
7/21/2016	7/26/2016	37045xbg0	GENERAL MTRS FINL CO INC 5.250% Due 03-01-26	100.00	-2,537.50	-2,537.50
7/27/2016	8/1/2016	912828P46	UNITED STATES TREAS NTS 1.625% Due 02-15-26	100.00	-862.50	-862.50
7/27/2016	8/1/2016	92343vdd3	VERIZON COMMUNICATIONS INC 2.625% Due 08-15-26		0.00	0.00
<b>Total Purchased Accrued</b>					<b>-9,649.72</b>	<b>-9,649.72</b>

# Transaction Summary

WFT Liquidating Trust  
Consolidated Account

US Dollar  
7/1/2016 - 7/31/2016

## Sold Accrued

Trade Date	Settle Date	CUSIP/Ticker	Security Description	Price	Principal	Net Amount
7/8/2016	7/11/2016	912828LP3	UNITED STATES TREAS NTS DTD 00254 3% DUE09-30-2016 REG 3.000% Due 09-30-16	100.00	3,762.30	3,762.30
7/11/2016	7/14/2016	912828RC6	UNITED STATES TREAS NTS 2.125% Due 08-15-21	100.00	1,182.18	1,182.18
7/18/2016	7/21/2016	912828VS6	UNITED STATES TREAS NTS DTD 08/15/2013 2.5% DUE 08-15-2023 REG 2.500% Due 08-15-23	100.00	593.06	593.06
7/19/2016	7/22/2016	00817YAW8	AETNA INC 3.200% Due 06-15-26	100.00	496.89	496.89
7/21/2016	7/26/2016	912828G38	UNITED STATES TREAS NTS DTD 11/15/2014 2.25% DUE 11-15-2024 REG 2.250% Due 11-15-24	100.00	528.26	528.26
7/27/2016	8/1/2016	20826FAQ9	CONOCOPHILLIPS CO 4.950% Due 03-15-26	100.00	2,261.19	2,261.19
7/27/2016	8/1/2016	912828P46	UNITED STATES TREAS NTS 1.625% Due 02-15-26	100.00	1,012.50	1,012.50
<b>Total Sold Accrued</b>					<b>9,836.38</b>	<b>9,836.38</b>

# Realized Gains and Losses

WFT Liquidating Trust  
Consolidated Account

US Dollar  
7/1/2016 - 7/31/2016

Open Date	Close Date	Quantity	CUSIP/Ticker	Security	Transaction Type	Cost Basis	Amort. or Accretion	Proceeds	Short Term Gain/Loss	Long Term Gain/Loss
	7/1/2016	100,000	COASTAL	CS - REPURCHASE		100,000.00		100,000.00	0.00	
9/30/2015	7/1/2016	1,711	3128m76q4	FHLMC PC		1,902.21	0.00	1,711.29	-190.92	
9/30/2015	7/1/2016	2,370	3128m7ax4	FHLMC PC		2,632.50	0.00	2,370.28	-262.22	
7/10/2007	7/1/2016	5	3128KUS73	FHLMC PC		5.04	0.00	4.62	0.00	-0.42
11/18/2015	7/1/2016	3,908	3128m97f3	FHLMC PC		4,354.10	0.00	3,908.31	-445.79	
4/6/2016	7/1/2016	3,092	3128MJS35	FHLMC PC		3,179.34	0.00	3,092.37	-86.97	
5/9/2008	7/1/2016	5	31371NWX9	FNMA PASS-THRU		5.49	0.00	5.05	0.00	-0.44
6/10/2016	7/1/2016	3,349	3138ENG29	FNMA PASS-THRU		3,770.70	0.00	3,348.94	-421.76	
1/20/2016	7/1/2016	7,617	3138WGG65	FN AS6520		7,950.16	0.00	7,616.92	-333.24	
2/2/2016	7/1/2016	7,185	3138X0Y36	FN AU1629		7,353.58	0.00	7,185.18	-168.40	
12/4/2006	7/1/2016	4	31411DWE5	FNMA PASS-THRU		4.15	0.00	3.81	0.00	-0.34
9/30/2015	7/1/2016	2,209	31416BK72	FNMA PASS-THRU		2,472.96	0.00	2,209.23	-263.73	
9/30/2015	7/1/2016	2,390	31416BK72	FNMA PASS-THRU		2,673.84	0.00	2,389.69	-284.15	
12/4/2015	7/1/2016	4,041	31416BK72	FNMA PASS-THRU		4,521.03	0.00	4,041.15	-479.88	
	7/8/2016	100,000	COASTAL	CS - REPURCHASE		100,000.00		100,000.00	0.00	
11/20/2013	7/8/2016	395,000	912828LP3	UNITED STATES T		422,758.01	-25,511.34	397,299.02	0.00	52.36
1/17/2014	7/8/2016	55,000	912828LP3	UNITED STATES T		58,411.72	-3,118.91	55,320.12	0.00	27.31
11/4/2014	7/11/2016	100,000	912828RC6	UNITED STATES T		100,613.28	-144.59	105,347.66	0.00	4,878.96
11/4/2014	7/11/2016	35,000	912828RC6	UNITED STATES T		35,214.65	-50.61	36,875.78	0.00	1,711.74
10/30/2013	7/15/2016	6,122	80283GAE4	SANTANDER DRIVE		6,090.64	0.00	6,122.20	0.00	31.56
12/5/2013	7/15/2016	3,265	80283GAE4	SANTANDER DRIVE		3,253.44	0.00	3,265.18	0.00	11.74
2/18/2014	7/15/2016	1,633	80283GAE4	SANTANDER DRIVE		1,631.57	0.00	1,632.59	0.00	1.02
5/17/2016	7/15/2016	2,449	80283GAE4	SANTANDER DRIVE		2,454.81	0.00	2,448.88	-5.93	
6/24/2015	7/18/2016	45,000	912828VS6	UNITED STATES T		45,725.98	-87.73	48,352.15	0.00	2,713.91
7/10/2015	7/18/2016	10,000	912828VS6	UNITED STATES T		10,163.67	-19.07	10,744.92	0.00	600.32
6/2/2016	7/19/2016	50,000	00817YAW8	AETNA INC		49,813.00	2.04	50,903.50	1,088.46	
6/3/2016	7/19/2016	80,000	00817YAW8	AETNA INC		80,308.80	-3.31	81,445.60	1,140.11	
11/5/2015	7/21/2016	5,000	912828G38	UNITED STATES T		5,017.38	-1.24	5,297.07	280.93	
3/7/2016	7/21/2016	40,000	912828G38	UNITED STATES T		41,210.94	-47.95	42,376.56	1,213.57	
3/8/2016	7/21/2016	75,000	912828G38	UNITED STATES T		77,830.08	-111.70	79,456.06	1,737.69	
9/30/2013	7/22/2016	71,097	ASIAENT	ASIA ENT III ON		71,097.00		71,097.00	0.00	
3/18/2016	7/27/2016	115,000	20826FAQ9	CONOCOPHILLIPS		119,207.85	-120.96	129,046.10	9,959.21	
6/16/2016	7/27/2016	135,000	912828P46	UNITED STATES T		135,590.63	-6.36	136,381.64	797.37	

# Realized Gains and Losses

WFT Liquidating Trust  
Consolidated Account

US Dollar  
7/1/2016 - 7/31/2016

Open Date	Close Date	Quantity	CUSIP/Ticker	Security	Transaction Type	Cost Basis	Amort. or Accretion	Proceeds	Short Term Gain/Loss	Long Term Gain/Loss
<b>Total Gains</b>									16,217	10,029
<b>Total Losses</b>									-2,943	-1
<b>Total</b>						1,507,219	-29,221.73	1,501,299	13,274	10,028
<b>Total Realized Gain/Loss</b>			23,302.05							

No Capital Gains Distributions



## Disclaimer & Terms

7/31/2016

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We recommend comparing the information reflected in the account statement received from your custodian with the information reflected in this portfolio report. If you did not receive a separate statement from your custodial firm, or if you notice a discrepancy between this portfolio report and your custodial statement, please contact our Chief Compliance Officer at 844-265-9675. Returns are calculated in US dollars and reflect the reinvestment of dividends and other earnings. Past performance is not necessarily indicative of future results. Gross of fees returns are presented after trading expenses and before management fees. Net of fees returns are presented after trading expenses and management fees. Fees are calculated separately for each portfolio, and therefore, performance may differ from one portfolio to another. Refer to your fee schedule for additional detail. Book value is calculated using the cost basis method established when the account was opened (FIFO, LIFO, average, etc). These amounts should not be relied upon for Federal or State tax purposes. Benchmark returns presented are provided to represent the investment environment existing during the time periods shown. The benchmarks are unmanaged, unavailable for direct investment and do not include any management fees or other expenses. The inception date reflects the last day of the month that the account was funded or fully invested. Periods shorter than 12 months are not annualized. The investments in the portfolio are subject to your specific objectives, limitations and restrictions as communicated to ZCM. Please notify us if your financial situation or investment objectives have changed.

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